

PCE Endowment Fund
Net Asset Value
As of the Month Ending
February 29, 2016

Cash and Cash Equivalents

Short-term Fixed Income Pool	\$ 492.06
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>492.06</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	272,988,694.29
Total fixed Income Securities	<u>272,988,694.29</u>

Broad Domestic Equity

SSgA Russell 3000	418,024,155.73
Total Broad Domestic Equity	<u>418,024,155.73</u>

Global Equity Ex-U.S.

SSgA MSCI EAFE Index Pool	127,599,641.50
Lazard International Equities	78,357,334.40
Total Global Equity Ex-U.S.	<u>205,956,975.90</u>

Receivables and Payables

Income Receivable	0.75
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Total Assets

\$ 896,970,318.73

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
February 29, 2016

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 0.75	\$ (158.47)
ST Liquidity (<i>Internally Managed</i>)	-	-
	<u>0.75</u>	<u>(158.47)</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	2,047,573.40	8,156,530.66
	<u>2,047,573.40</u>	<u>8,156,530.66</u>
Broad Domestic Equity		
SSgA Russell 3000	(104,005.50)	(29,987,578.14)
	<u>(104,005.50)</u>	<u>(29,987,578.14)</u>
Global Equity Ex-U.S.		
SSgA MSCI EAFE Index Pool	(2,415,725.48)	(19,370,600.95)
Lazard International Equities	(1,060,945.95)	(10,354,373.83)
	<u>(3,476,671.43)</u>	<u>(29,724,974.78)</u>
Total Investment Income (Loss)	\$ (1,533,102.78)	\$ (51,556,180.73)
Total Invested Assets, Beginning of Period	898,533,132.11	969,389,430.66
Net Contribution (Withdrawal)	(29,710.60)	(20,862,931.20)
Total Assets	<u>\$ 896,970,318.73</u>	<u>\$ 896,970,318.73</u>

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